

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

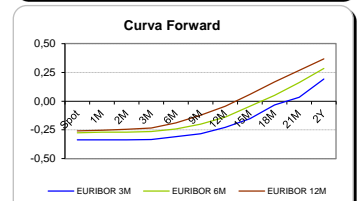
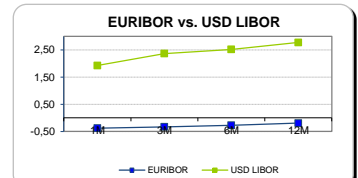
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

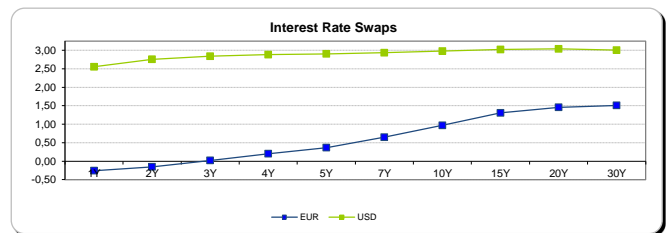
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,9277	1	4	0,5073	-0,7849
3M	-0,3280	0	0	3M	2,3691	1	4	0,6729	-0,7226
6M	-0,2690	0	0	6M	2,5202	1	6	0,7793	-0,6458
12M	-0,1890	0	0	12M	2,7767	0	10	0,9489	-0,5172

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2583	0	0	-0,0493	0,7519	1,2653
2Y	-0,1510	-1	0	0,1577	0,8902	1,3592
3Y	0,0230	-2	0	0,3549	1,0140	1,4449
4Y	0,2040	-2	0	0,5218	1,1226	1,5255
5Y	0,3680	-3	1	0,6679	1,2190	1,5944
7Y	0,6470	-4	1	0,9091	1,3863	1,7048
10Y	0,9690	-4	1	1,1849	1,5581	1,8113
15Y	1,3060	-4	2	1,4436	1,6993	1,8654
20Y	1,4570	-4	3	1,5541	1,7327	1,8342
30Y	1,5100	-3	4	1,5707	1,6858	1,7429

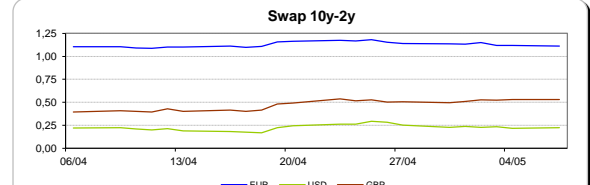
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5530	-2	12	2,9674	3,0140	3,0355
2Y	2,7560	2	16	2,9800	3,0225	3,0391
3Y	2,8420	1	16	3,0138	3,0260	3,0240
4Y	2,8840	1	17	3,0140	3,0080	3,0644
5Y	2,9060	1	17	3,0176	3,0170	3,0772
7Y	2,9370	1	17	3,0274	3,0350	3,0730
10Y	2,9770	1	17	3,0574	3,0872	3,1126
15Y	3,0240	1	16	3,0580	3,0874	3,1099
20Y	3,0380	1	15	3,0819	3,0848	3,0450
30Y	3,0060	1	15	3,0385	3,0328	2,9910

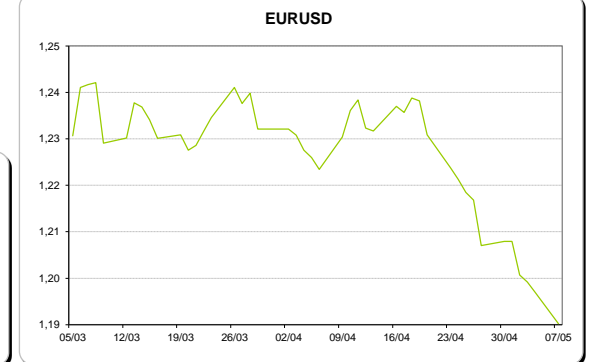
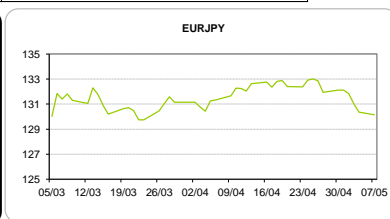
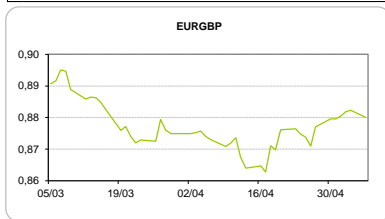


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	76,02	1,15	9,34	OT 2Y	-0,181	0,01	4,10
JETFUEL	700,00	9,15	46,29	OT 5Y	0,560	-0,04	25,90
DIESEL	654,25	9,15	42,79	OT 10Y	1,674	-0,03	0,20
COBRE	6.845,00	-1,00	102,00	BUND 10Y	0,054	-1,51	-1,30
ZINCO	3.049,00	56,25	-210,00	SCHATZ 2Y	0,041	0,00	0,40
OURO	1.314,00	0,57	-17,47	T-NOTE 10Y	3,639	0,67	9,90
TRIGO	513,75	-12,50	25,25	T-NOTE 2Y	2,891	0,39	12,50
LICENÇA C02	13,51	0,49	0,52	GILT 10Y	1,555	0,00	-3,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1902	-0,56%	-3,27%	1,1985	1,2075	1,2275
EUR/GBP	0,8801	0,26%	-1,05%	0,8824	0,8850	0,8911
EUR/JPY	130,15	0,17%	1,16%	130,15	130,15	130,15
EUR/CHF	1,1954	0,04%	-1,36%	1,1942	1,1930	1,1910
EUR/BRL	4,2386	-0,41%	-0,52%	4,3062	4,3697	4,4984
EUR/PLN	4,2615	-0,34%	-1,64%	4,2842	4,3074	4,3552

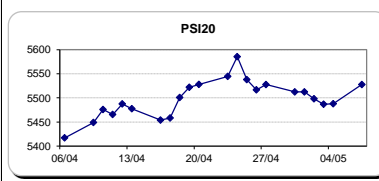


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1902	0,8801	130,15	1,1954	10,5189	7,4504	1,5325	1,58467	4,2386	9,6012
USD	0,8393	-	0,7371	109,26	1,0032	8,8267	6,2528	1,2858	1,3298	3,5466	8,0569

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	6,110	0,83	18,16
BANCO BPI	1,450	22,67	23,61
BCP	0,2783	1,13	2,32
CORT. AMORIM	11,140	1,83	8,16
CTT	3,114	0,26	-11,21
EDP	3,050	0,10	5,72
EDP R	8,040	0,50	15,40
GALP	16,465	2,08	7,44
J MARTINS	13,700	-2,00	-15,41
MOTA ENGIL	3,685	0,27	0,60
NOS	4,884	-0,16	-10,89
PHAROL	0,285	2,15	14,00
NAVIGATOR	4,980	2,77	17,12
REN	2,598	0,08	4,80
SEMAPA	19,140	3,46	7,56
SONAE CAP.	1,004	1,41	13,19
SONAE SGPS	1,142	1,06	1,42

Maiores ganhos/perdas	
Título	Variação %
BANCO BPI	22,67
SEMAPA	3,46
NAVIGATOR	2,77
PHAROL	2,15
GALP	2,08
NOS	-0,16
J MARTINS	-2,00



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.527,76	0,73%	2,59%	5.793,38	5.014,62
CAC40	5.531,42	0,28%	4,12%	5.567,03	4.995,07
ESTX 50 PR	3.564,19	0,38%	1,72%	3.708,82	3.261,86
XTRA DAX	12.948,14	1,00%	0,24%	13.596,89	11.726,62
S&P 500	2.676,32	0,51%	0,13%	2.872,87	2.352,72
IBEX 35	10.140,90	0,36%	0,97%	11.184,40	9.327,60
NIKKEI 225	22.467,16	-0,03%	-1,31%	24.129,34	19.239,52

